JOURNAL OF TIME SERIES ANALYSIS
INDEX TO VOLUME 19 1998

Abry, P., Veitch, D. and Flandrin, P. Long-range dependence: revisiting aggregation with wavelets 3:253
Banerjee, A., Dolado, J. J. and Mestre, R. Error-correction mechanism tests for cointegration in a single-equation framework 3:267
Burman, P. and Shumway, R. H. Semiparametric modeling of seasonal time series 2:127
Cooil, B. and Froeb, L. A difference estimator for testing equality of variances for paired time series 3:285
Dahlhaus, R. and Giraitis, L. On the optimal segment length for parameter estimates for locally stationary time series 6:629
Dai, Y. and Billard, L. A space-time bilinear model and its identification 6:657
De Gooijer, J. G. On threshold moving-average models 1:001
de Luna, X. An improvement of Akaike's FPE criterion to reduce its variability 4:457
Deo, R. S. and Hurvich, C. M. Linear trend with fractionally integrated errors 4:379
Franses, P. H. and McAleer, M. Testing for unit roots and non-linear transformations 2:147
Guo, J.-H. and Billard, L. Some inference results for causal autoregressive processes on a plane 6:681
Harvey, A. and Streibel, M. Tests for deterministic versus indeterministic cycles 5:505
Hurvich, C. M., Deo, R. and Brodsky, J. The mean squared error of Geweke and Porter-Hudak's estimator of the memory parameter of a long-memory time series 1:019
Kilian, L. Accounting for lag order uncertainty in autoregressions: The endogenous lag order bootstrap algorithm 5:531
Kim, J. H. and Hart, J. D. Tests for change in a mean function when the data are dependent 4:399
Krishnamurthy, V. and Rydén, T. Consistent estimation of linear and non-linear autoregressive models with Markov regime 3:291
Kuan, C.-M. and Hsu, C.-C. Change-point estimation of fractionally integrated processes 6:693
Kulperger, R. J. and Lockhart, R. A. Tests of independence in time series 2:165
Larsson, R. Bartlett corrections for unit root test statistics 4:425
Latour, A. Existence and stochastic structure of a non-negative integer-valued autoregressive process 4:439
Leybourne, S., Newbold, P. and Vougas, D. Unit roots and smooth transitions 1:083
Li, T.-H. Time-correlation analysis of nonstationary time series 1:047

0143-9782/98/06 755–756 JOURNAL OF TIME SERIES ANALYSIS Vol. 19, No. 6
© 1998 Blackwell Publishers Ltd., 108 Cowley Road, Oxford OX4 1JF, UK and 350 Main Street, Malden, MA 02148, USA.

Li, T.-H. and Kedem, B. Tracking abrupt frequency changes 1:069
McGee, M. and Ensor, K. Tests for harmonic components in the spectra of categorical time series 3:309
McLeod, A. I. Hyperbolic decay time series 4:473
Mentz, R. P., Morettin, P. A. and Toloi, C. M. C. On residual variance estimation in autoregressive models 2:187
Monti, A. C. A proposal for estimation of the parameters of multivariate moving-average models 2:209
Oke, T. Some results on specification search and pre-testing in an ARMA(1,1) process 6:709
Oya, K. and Toda, H. Y. Dickey–Fuller, lagrange multiplier and combined tests for a unit root in autoregressive time series 3:325
Pai, J. S. and Ravishanker, N. Bayesian analysis of autoregressive fractionally integrated moving-average processes 1:099
Poggi, J.-M. and Viano, M.-C. An estimate of the fractal index using multiscale aggregates 2:221
Prewitt, K. Goodness-of-fit test in parametric time series models 5:549
Qiou, Z. and Ravishanker, N. Bayesian inference for time series with stable innovations 2:235
Schick, A. An adaptive estimator of the autocorrelation coefficient in regression models with autoregressive errors 5:575
Shin, D. W. The limiting distribution of the residual processes in nonstationary autoregressive processes 6:723
Shin, D. W. and Fuller, W. A. Unit root tests based on unconditional maximum likelihood estimation for the autoregressive moving average 5:591
Shin, D. W. and Sarkar, S. Testing for a unit root in autoregressive moving-average models with missing data 5:601
Tam, W. K. and Reinsel, G. C. Seasonal moving-average unit root tests in the presence of a linear trend 5:609
Taylor, A. M. R. Testing for unit roots in monthly time series 3:349
Terdik, G. and Máth, J. A new test of linearity of time series based on the bispectrum 6:737
Wong, C. S. and Li, W. K. A note on the corrected Akaike information criterion for threshold autoregressive models 1:113
Woodward, W. A., Cheng, Q. C. and Gray, H. L. A *k*-factor GARMA long-memory model 4:485
Wright, J. H. Testing for a structural break at unknown date with long-memory disturbances 3:369

© Blackwell Publishers Ltd 1998